

FIG. 1

REPLACEMENT SHEET

2/13

EVENT - ORDER MATCH	EVENT - BROKER VERIFICATION	EVENT - FINANCIAL CONFIRMATION	EVENT - SETTLEMENT CONFIRMATION	EVENT - TERMS CONFIRMATION
ELAPSED TIME	ELAPSED TIME	ELAPSED TIME	FREQUENCY OF NOTIONAL	ELAPSED TIME
HISTORICAL VOLATILITY	HISTORICAL VOLATILITY	HISTORICAL VOLATILITY	TIME TO SETTLEMENT CUT-OFF	HISTORICAL VOLATILITY
DEVIATION FROM AVERAGE VOLATILITY	DEVIATION FROM AVERAGE VOLATILITY	DEVIATION FROM AVERAGE VOLATILITY	POTENTIAL OD RATES	DEVIATION FROM AVERAGE VOLATILITY
MARK-TO-MARKET	MARK-TO-MARKET	MARK-TO-MARKET	FAIL RECOVERY TIME	MARK-TO-MARKET
TRADER ERROR RATIO	TRADER ERROR RATIO	TRADER ERROR RATIO	PAYMENT INSTRUCTION PRECEDENCE	TRADER ERROR RATIO
SALES ERROR RATIO	SALES ERROR RATIO	SALES ERROR RATIO	REGULATORY RISK	SALES ERROR RATIO
FREQUENCY OF NOTIONAL	FREQUENCY OF NOTIONAL	FREQUENCY OF NOTIONAL	MASTER AGREEMENT (PROVISIONS FOR NETTING)	INCOMING CONFIRM METHOD
CLIENT SENSITIVITY	EXECUTION METHOD	EXECUTION METHOD	CLIENT OPERATING INFRASTRUCTURE	OUTGOING CONFIRM METHOD
		CLIENT SENSITIVITY	COUNTRY OPERATING INFRASTRUCTURE	TEMPLATE PRECEDENCE
		CLIENT OPERATING INFRASTRUCTURE	CLIENT SENSITIVITY	FREQUENCY OF NOTIONAL
		INCOMING CONFIRM METHOD	LIQUIDITY RISK	MASTER AGREEMENT (PROVISIONS FOR NETTING)
		OUTGOING CONFIRM METHOD	SETTLEMENT CONFIRM OPERATOR	PRODUCT COMPLEXITY
		OUTGOING CONFIRM DELAY/ELAPSED TIME		CLIENT SENSITIVITY
		INTERNAL CREDIT RATING		
		CONFIRM OPERATOR		

FIG.2A

3/13

AVERAGE HISTORICAL VOLATILITY - A MOVING AVERAGE (e.g., SIX MONTH MOVING AVERAGE) OF TRADES WITH THE SAME CURRENCY PAIR AS WELL AS THE SAME TIME TO MATURITY
CURRENT VOLATILITY - A MEASURE OF THE CURRENT MARKET VOLATILITY WITH RESPECT TO THE CURRENCY PAIR AND THE TIME TO MATURITY
TRADER/SALES ERROR RATIO - HOW OFTEN A SALES REP OR TRADER BOOKS TRADES THAT NEED TO BE AMENDED COMPARED TO THE TOTAL NUMBER OF TRADES HE/SHE BOOKS
MARK TO MARKET - THE CURRENT MARKET VALUE OF THE TRADE
ELAPSED TIME - THE AMOUNT OF TIME THAT HAS ELAPSED FROM WHEN THE TRADE WAS BOOKED TO THE CURRENT TIME
FREQUENCY OF NOTIONAL - NUMBER OF TIMES A TRADE WITH THE SAME NOTIONAL ON PRIMARY CURRENCY OCCURS
POSSIBILITY OF DUPLICATE DEAL - NUMBER OF TIMES A TRADE WITH THE SAME NOTIONAL ON BOTH THE PRIMARY AND SECONDARY CURRENCY OCCURS
EXECUTION METHOD - HOW THE TRADE WAS DONE, EITHER THROUGH CONVENTIONAL ROUTERS, ON THE PHONE, THROUGH AN ELECTRONIC BROKER, OR THROUGH A VOICE BROKER, FOR EXAMPLE
CUSTOMER SENSITIVITY - A VALUE ASSIGNED TO INDICATE A CLIENT WHO HAS SPECIAL NEEDS, THUS REQUIRING HEIGHTENED SENSITIVITY

FIG.2B-1

FIG.2B

FIG.2B-1

FIG.2B-2

4 / 13

CUSTOMER INFRASTRUCTURE – A VALUE ASSIGNED TO INDICATE HOW STRONG OR WEAK A CLIENT'S OPERATIONS PROCESSES ARE BELIEVED TO BE.

INCOMING CONFIRM METHOD – INDICATES HOW THE TRADE WAS CONFIRMED. THE INCOMING CONFIRM METHOD COULD BE EITHER ELECTRONIC, PHONE, FAX, OR EMAIL, FOR EXAMPLE.

OUTGOING CONFIRMATION METHOD – HOW WAS CONFIRMATION TO THE CLIENT DISPATCHED (e.g., BY FAX, MAIL, OR MAIL)

TEMPLATE PRECEDENCE – THIS REFERS TO THE "NEWNESS" OF THE TRADE. THAT IS, HOW OFTEN HAS THIS TYPE OF TRADE BEEN DONE BEFORE (OR IS THIS TYPE OF TRADE A COMPLETELY NEW TYPE WITH NEW "BELLS AND WHISTLES").

MASTER AGREEMENT (PROVISIONS FOR NETTING) – THE TRADE MAY BE DONE FOR A CLIENT OR WITH A BANK WITH WHICH THERE IS A "MASTER AGREEMENT", BECAUSE MANY TRADES MAY BE DONE WITH THAT CLIENT OR INSTITUTION. THE "PROVISIONS FOR NETTING" THEN IMPLY THAT ANY TRANSFER OF FUNDS IS DONE AFTER TAKING INTO ACCOUNT SEVERAL TRADES WITH THE SAME CLIENT WITHIN THE SAME PERIOD

POTENTIAL OVERDRAFT RATES (POTENTIAL OD RATES) – IF THE TRANSFER OF FUNDS IS NOT DONE IN A TIMELY FASHION OR WITH THE CORRECT AMOUNTS, THEN WITH REGARD TO ONE OR MORE PARTIES CERTAIN INTEREST PAYMENTS MAY START PLAYING A ROLE.

FIG.2B-2

5/13

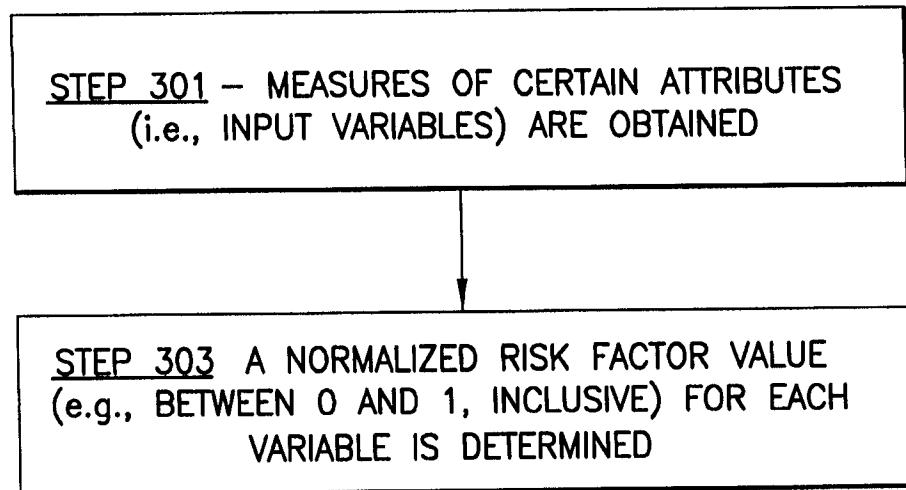


FIG.3

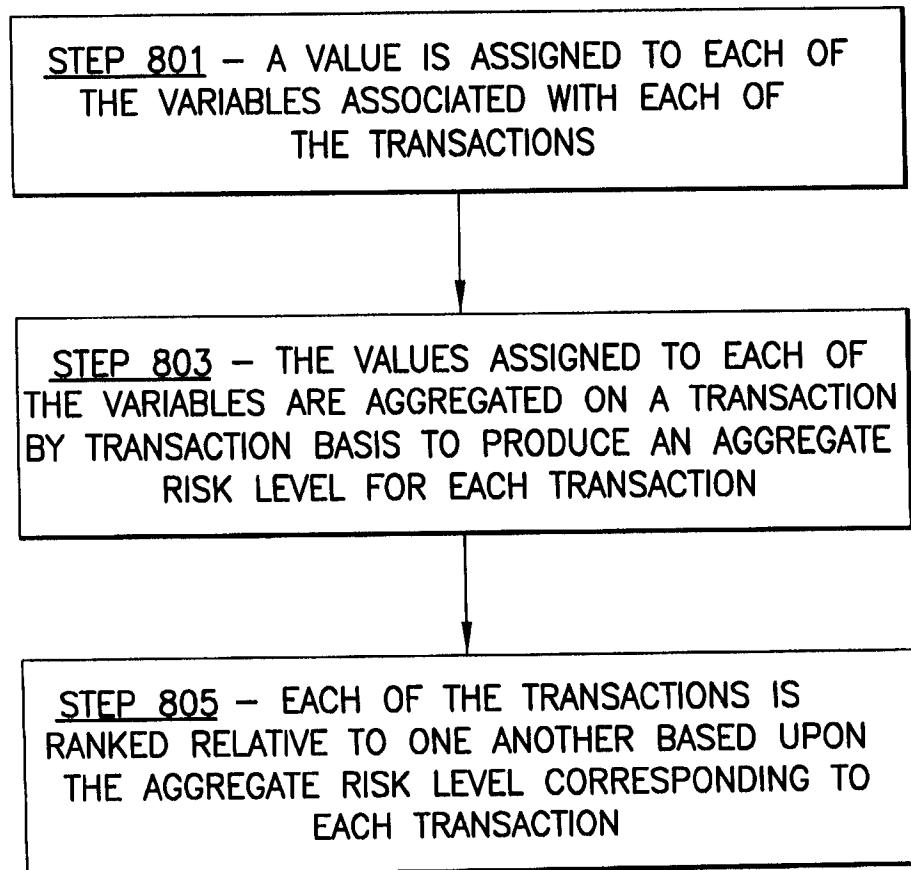


FIG.8

6/13

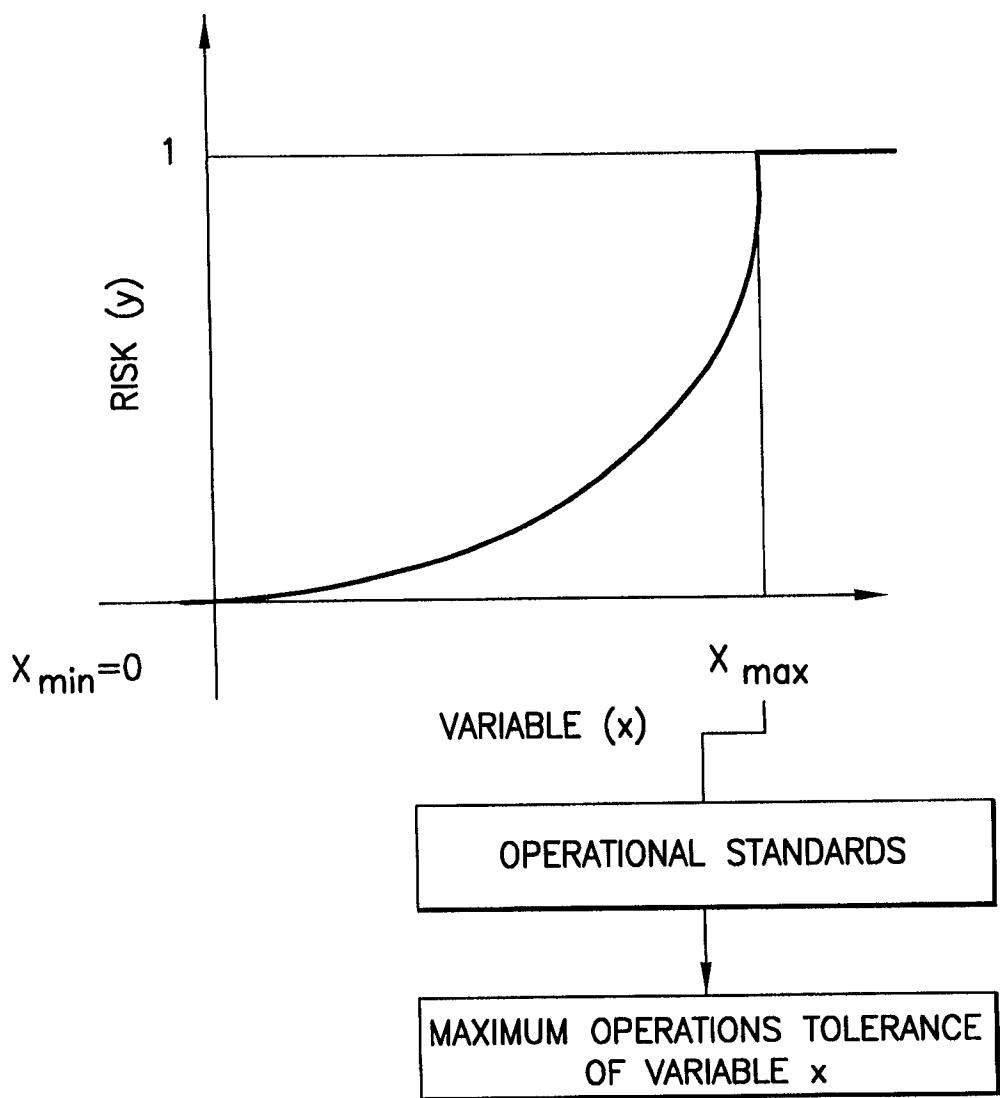


FIG.4

7/13

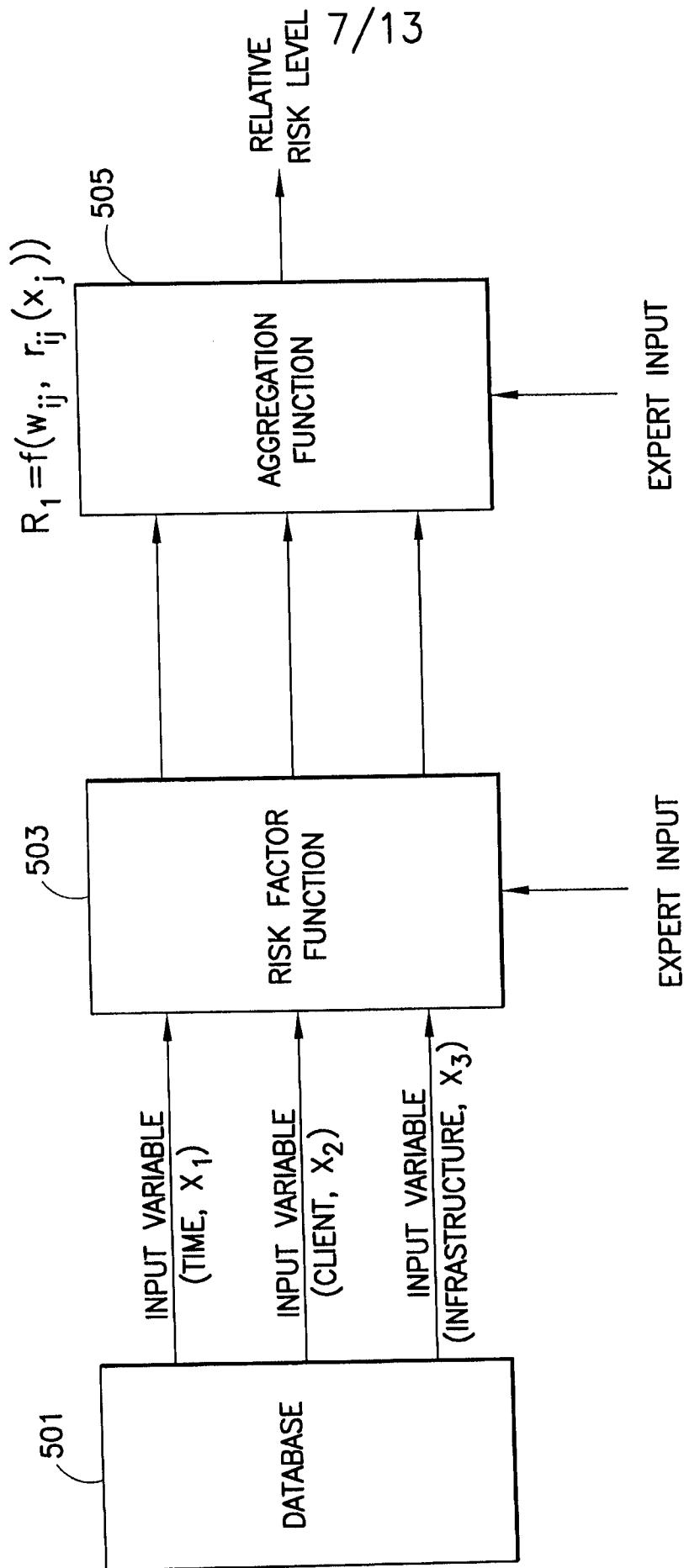


FIG.5

8/13

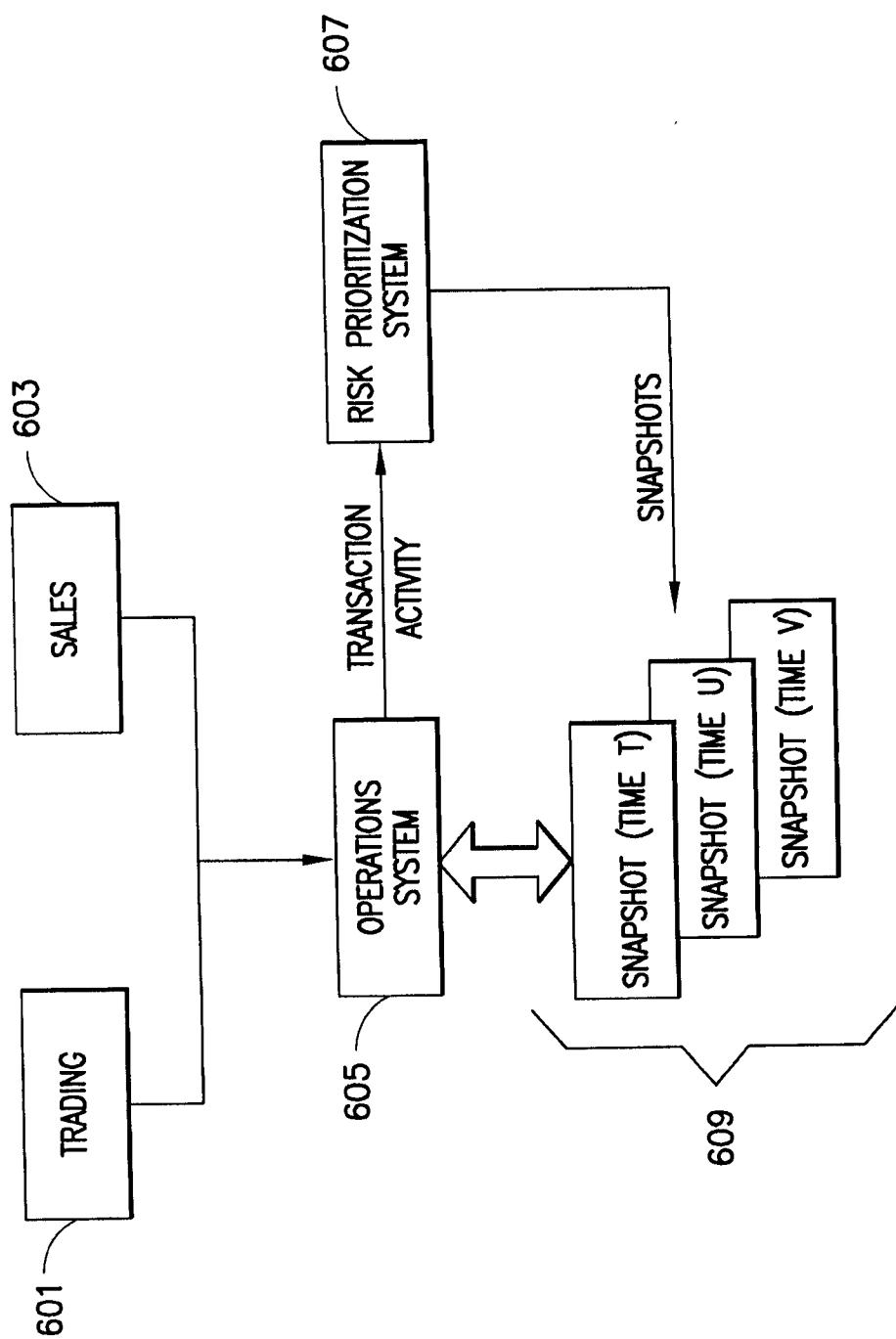


FIG.6

REPLACEMENT SHEET

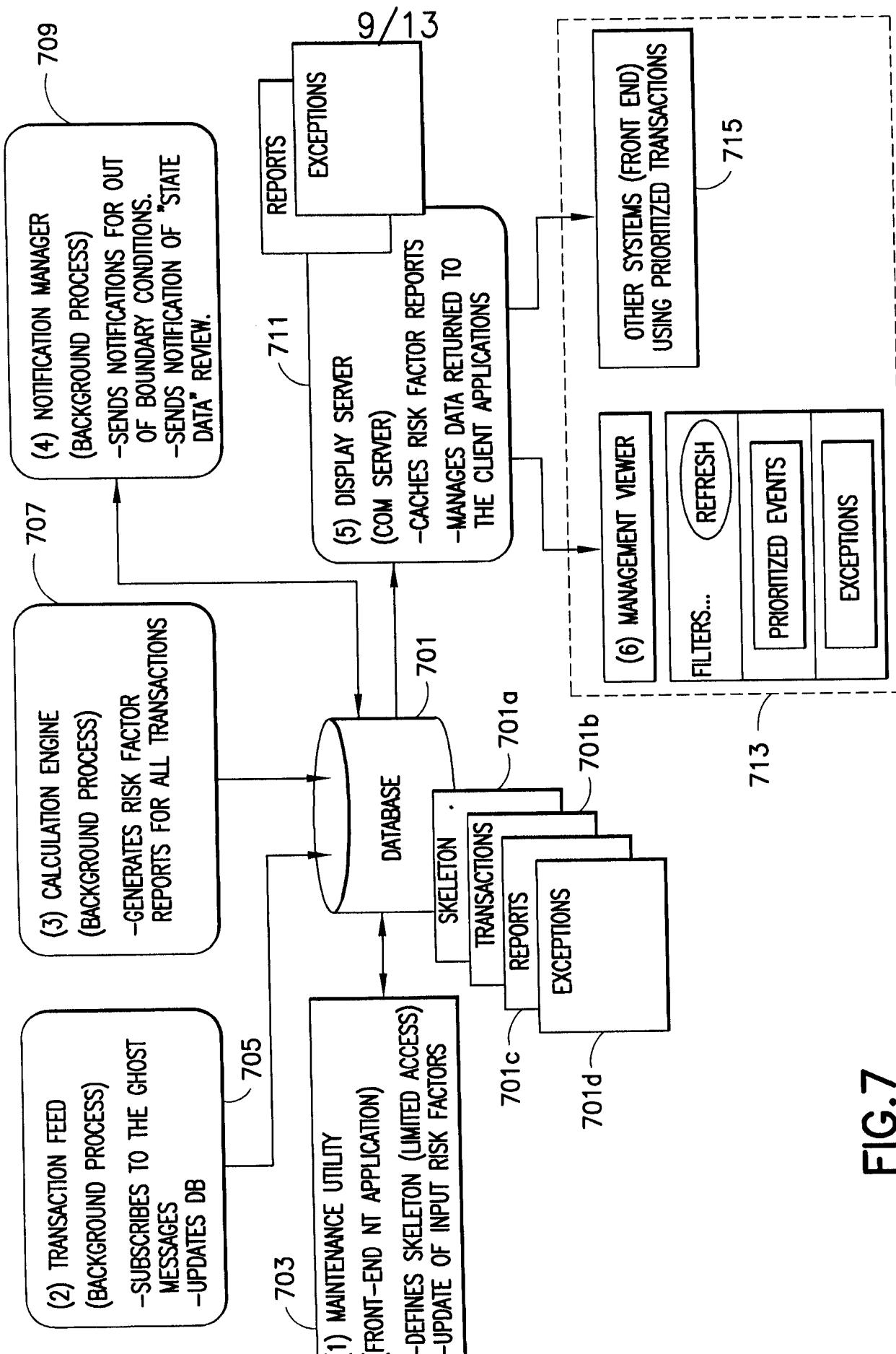


FIG.7

10/13

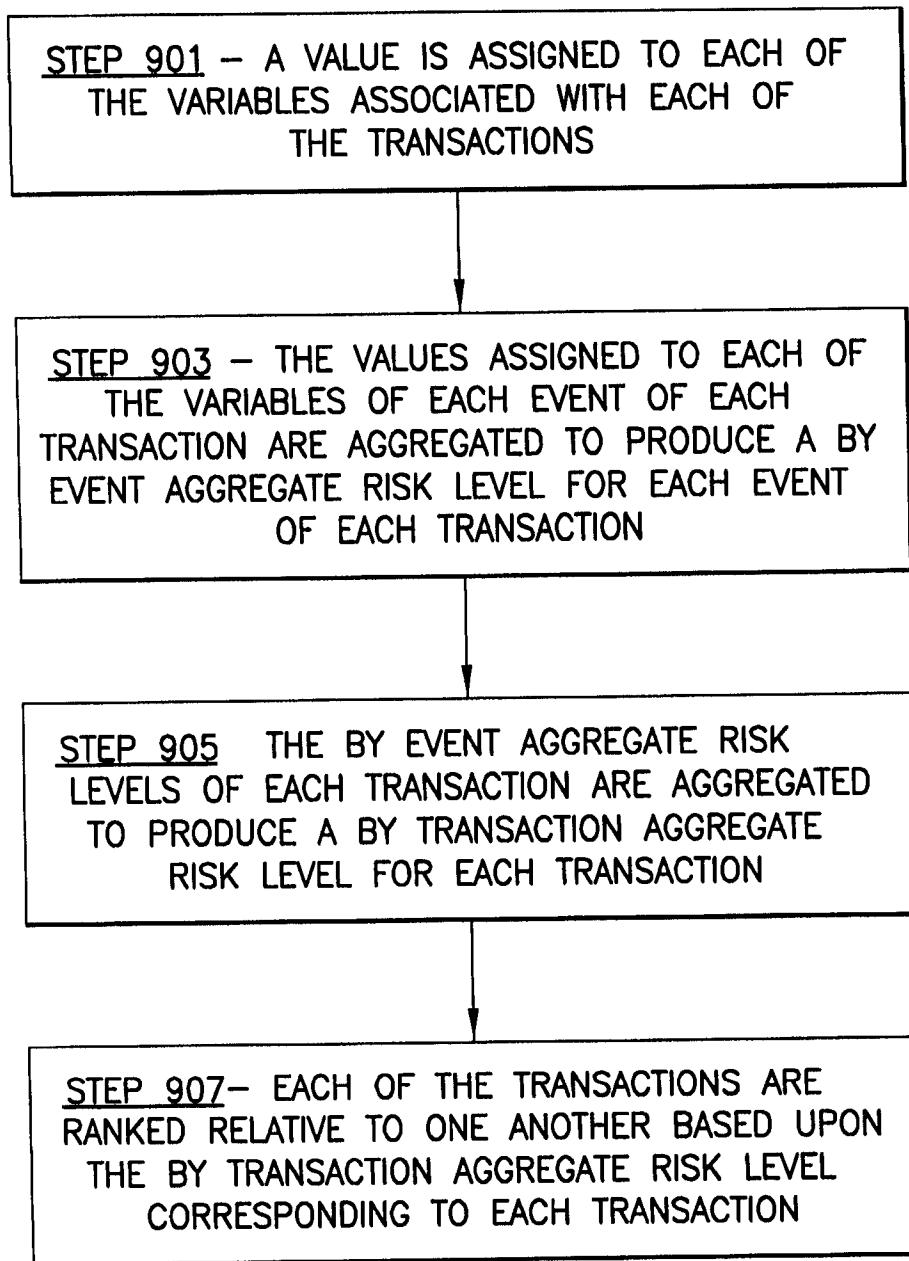


FIG.9

11/13

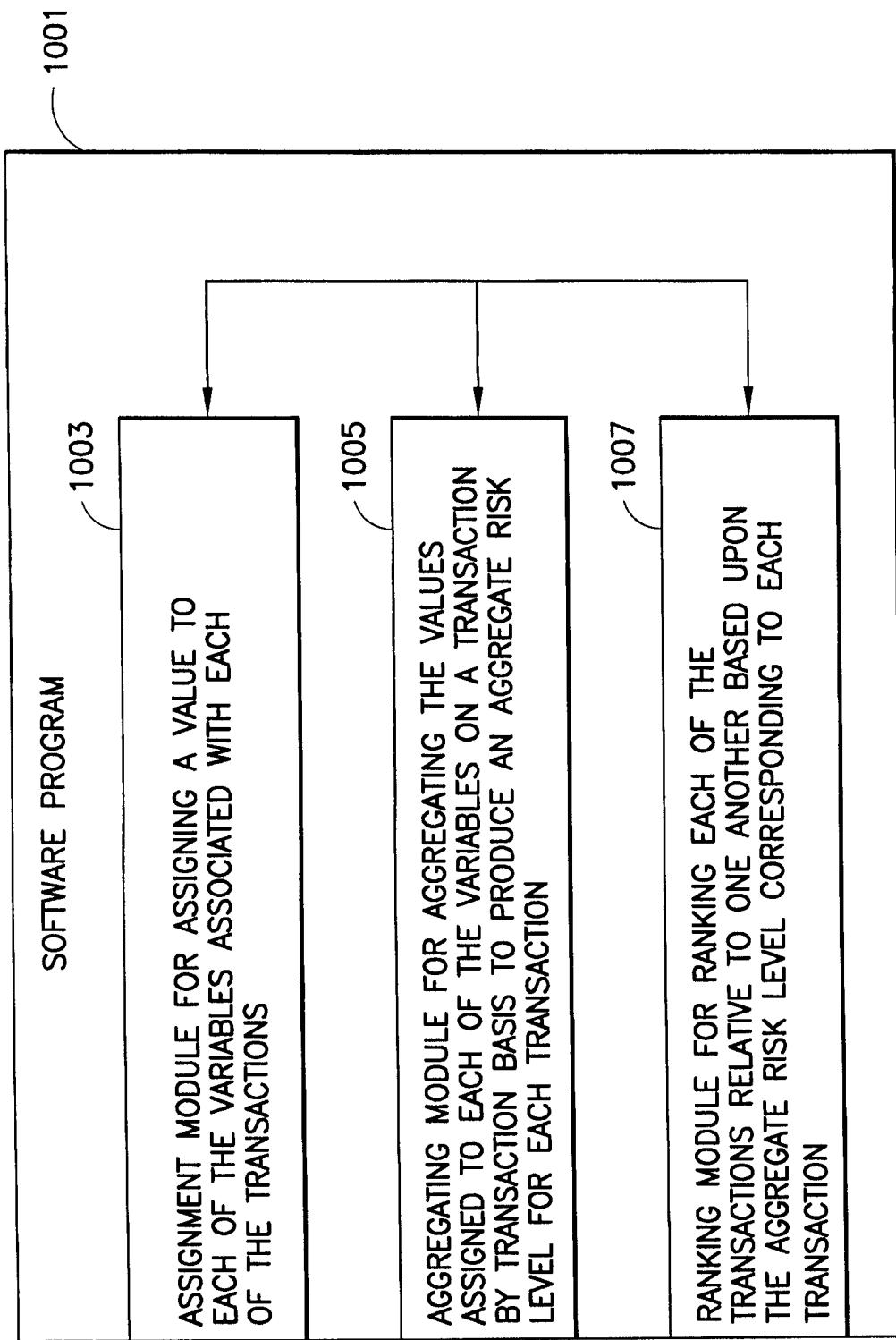
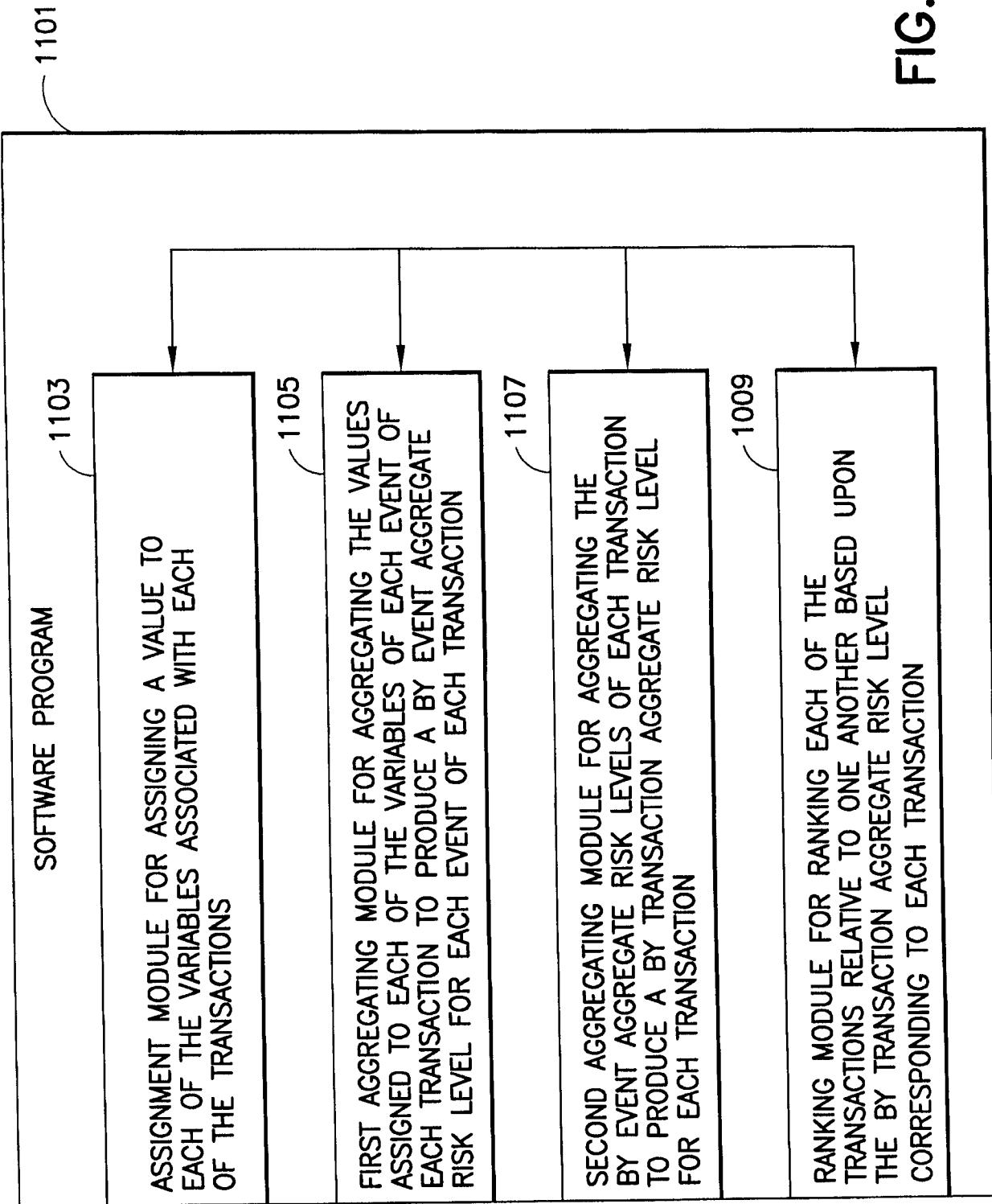


FIG. 10

12/13



13/13

FIG.12

